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SOME RESULTS CONCERNING RANDOM ARCS ON THE CIRCLE(U)
STANFORD UNIV CA DEPT OF STATISTICS F W HUFFER
11 JUN 87 TR-392 N00014-86-K-0156

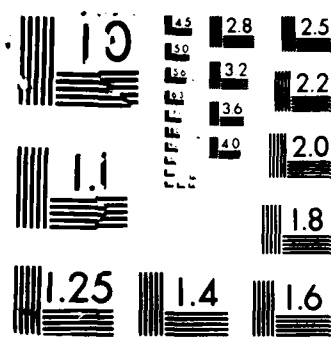
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BY

FRED W. HUFFER

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N00014-86-K-0156 (NR-042-267)
FOR THE OFFICE OF NAVAL RESEARCH

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This article contains two results relating to the coverage of a circle by random arcs having random sizes. The results extend and complement the results of Siegel (1978) and Siegel and Holst (1982). Other papers which deal with random arcs of random sizes are those of Jewell and Romano (1982), Yadin and Zacks (1982), Janson (1983) and Huffer (1986).

Consider n arcs placed uniformly and independently on a circle with circumference 1. The arc lengths are independent and identically distributed according to the distribution F on $(0, 1)$. The vacancy is that part of the circle which is not covered by any arc. Let V denote the total length of the vacancy. G will denote the number of uncovered gaps on the circle. The vacancy consists of G disjoint segments.

The first result concerns the joint moments of V and G . These joint moments are shown to satisfy

$$(1) \quad EV^p \binom{G}{q} = \binom{n}{q} E \left\{ \left(\prod_{i=1}^q F(S_i) \right) \left(\sum_{j=1}^{p+q} \phi(S_j) \right)^{n-q} \right\}.$$

Here $\binom{G}{q}$ is the ordinary binomial coefficient (which is defined to be zero if $G < q$) and $\phi(s) = \int_0^s F(x)dx$. The random variables S_1, S_2, \dots, S_{p+q} are the lengths of the spaces between $p+q$ points chosen uniformly and independently on the circle. The vector $(S_1, S_2, \dots, S_{p+q})$ is uniformly distributed on the simplex determined by $\sum S_i = 1$.

The second result concerns the distribution of V in the special case where $F(x) = x^\beta$ for some $\beta > 0$. The conditional distribution of V given G is shown to be a Beta distribution. More precisely,

$$(2) \quad \mathcal{L}(V | G = k) = \text{Beta}(k, n(\beta + 1) - k).$$

Note that setting $q = 0$ in (1) yields the expression for EV^p given by Siegel (1978). Taking $p = 0$ in (1) gives an equation for the factorial moments of G . This equation is equivalent to the expression for $P\{G = k\}$ given in Theorem 2.1 of Siegel and Holst (1982). To see this we expand the indicator of $\{G = k\}$ using the combinatorial identity

$$I_{\{G=k\}} = \sum_{j \geq k} (-1)^{j-k} \binom{j}{k} \binom{G}{j}.$$

Taking expectations on both sides of this identity and using (1) yields the desired expression for $P\{G = k\}$. The distribution of G was also obtained by Jewell and Romano (1982).

When $F(x) = x^\beta$, Theorem 3.1 of Siegel and Holst (1982) gives an explicit formula for $P\{G = k\}$ in terms of gamma functions. Result (1) can be used in the same way to obtain explicit formulas for the joint moments of V and G . Also note that combining result (2) and the formula of Siegel and Holst gives a complete description of the joint distribution of V and G when $F(x) = x^\beta$.

Proof of (1)

Choose points X_1, X_2, \dots, X_n uniformly and independently on a circle having unit circumference. Let L_1, L_2, \dots, L_n be i.i.d. from F . The j th random arc will be the arc having clockwise endpoint X_j and length L_j . For convenience we assume each arc is open and does not contain its own endpoints.

Following the basic argument of Robbins (1944) used by Siegel (1978) to prove his Theorem 4.1, we introduce p additional points Y_1, Y_2, \dots, Y_p chosen independently and uniformly on the circle. Define B to be the event that all of the points Y_i lie in the vacancy. It is clear that

$$V^p = P(B \mid X_1, \dots, X_n, L_1, \dots, L_n).$$

G is a function of $X_1, \dots, X_n, L_1, \dots, L_n$ so we have

$$\begin{aligned} E \binom{G}{q} V^p &= E \left[\binom{G}{q} E(I_B \mid X_1, \dots, X_n, L_1, \dots, L_n) \right] \\ (3) \qquad &= E \binom{G}{q} I_B. \end{aligned}$$

Let A_i be the event that the point X_i is not covered by any arc. Now G can be expressed as

$$G = \sum_{j=1}^n I_{A_j}.$$

Let T be the collection of all $\binom{n}{q}$ subsets of $\{1, 2, \dots, n\}$ having exactly q members. Elementary counting arguments yield

$$\binom{G}{q} = \sum_{r \in T} \prod_{j \in r} I_{A_j}.$$

Putting this expression in (3) and using the underlying exchangeability we obtain

$$(4) \quad E \binom{G}{q} V^p = \sum_{\tau \in \mathcal{I}} P \left(B \cap \left[\bigcap_{i \in \tau} A_i \right] \right) \\ = \binom{n}{q} P \left(B \cap \left[\bigcap_{i=1}^q A_i \right] \right).$$

Now we argue as in the proof of Theorem 2.1 in Siegel and Holst (1982). The event $B \cap [\bigcap_{i=1}^q A_i]$ occurs if none of the points $X_1, \dots, X_q, Y_1, \dots, Y_p$ are covered by the arcs. The points $X_1, \dots, X_q, Y_1, \dots, Y_p$ divide the circle into $p+q$ segments whose lengths will be denoted S_1, S_2, \dots, S_{p+q} . More precisely, for $1 \leq i \leq q$ take S_i to be the length of the segment having clockwise endpoint X_i . For $q+1 \leq i \leq p+q$ take S_i to be the length of the segment having clockwise endpoint Y_{i-q} . The random variables S_1, S_2, \dots, S_{p+q} are exchangeable and their joint distribution is uniform on the simplex determined by $\sum_{i=1}^{p+q} S_i = 1$.

Let D be the event that none of the arcs $q+1, q+2, \dots, n$ cover any of the points $X_1, \dots, X_q, Y_1, \dots, Y_p$. Then we can write

$$B \cap \left[\bigcap_{i=1}^q A_i \right] = D \cap \left[\bigcap_{i=1}^q \{L_i \leq S_i\} \right].$$

Conditioning on $X_1, X_2, \dots, X_q, Y_1, Y_2, \dots, Y_p$ we find

$$P \left(\bigcap_{i=1}^q \{L_i \leq S_i\} \mid X_1, \dots, X_q, Y_1, \dots, Y_p \right) = \prod_{i=1}^q F(S_i)$$

and

$$P(D \mid X_1, \dots, X_q, Y_1, \dots, Y_p) = \left[\sum_{j=1}^{p+q} \phi(S_j) \right]^{n-q}.$$

Using the conditional independence of $\bigcap_{i=1}^q \{L_i \leq S_i\}$ and D we have

$$P \left(D \cap \left[\bigcap_{i=1}^q \{L_i \leq S_i\} \right] \right) = E \left[\prod_{i=1}^q F(S_i) \right] \left[\sum_{j=1}^{p+q} \phi(S_j) \right]^{n-q}.$$

For further details see Siegel and Holst (1982). Substituting this expression in (4) completes the proof.

Proof of (2)

Again let the i th arc have clockwise endpoint X_i and length L_i . For now, the arc lengths L_i will have an arbitrary distribution F on $(0, 1)$. Let W_i denote the counterclockwise endpoint of the i th arc and let Z_i be the length of the uncovered gap which begins at W_i . If W_i is covered, we set $Z_i = 0$. The random variables Z_1, Z_2, \dots, Z_n are exchangeable, $Z_i > 0$ for exactly G values of i , and $\sum_i Z_i = V$.

We shall now obtain an expression for $P(Z_1 > t_1, Z_2 > t_2, \dots, Z_m > t_m)$ where $m \leq n$ and $t_i > 0$ for all i . The points X_1, X_2, \dots, X_m divide the circle into m segments whose lengths will be denoted S_1, S_2, \dots, S_m . Take S_i to be the length of the segment having clockwise endpoint X_i . Let D be the event that none of the random arcs numbered $m+1, m+2, \dots, n$ intersect the m intervals on the circle having lengths t_1, t_2, \dots, t_m and clockwise endpoints W_1, W_2, \dots, W_m respectively. Then

$$\bigcap_{i=1}^m \{Z_i > t_i\} = \left[\bigcap_{i=1}^m \{S_i > L_i + t_i\} \right] \cap D.$$

Conditioning on the locations of X_1, X_2, \dots, X_m and duplicating the argument used by Siegel and Holst (1982) to prove their theorem 2.1 leads to

$$(5) \quad P\left(\bigcap_{i=1}^m \{Z_i > t_i\}\right) = E \left\{ \left[\prod_{i=1}^m F(S_i - t_i) \right] \left[\sum_{j=1}^m \phi(S_j - t_j) \right]^{n-m} \right\}$$

where S_1, S_2, \dots, S_m are the lengths of the spaces between m points chosen uniformly and independently on a circle with unit circumference. ϕ is as given in (1). Note that $F(u) = \phi(u) = 0$ for $u < 0$.

This expression can be somewhat simplified. It is well known (see Chapter 1, Problem 23 of Feller (1971)) that

$$(6) \quad P(S_1 > u_1, S_2 > u_2, \dots, S_m > u_m) = \left(1 - \sum_{i=1}^m u_i \right)_+^{m-1}$$

when $u_i \geq 0$ for all i . Define $C = \bigcap_{i=1}^m \{S_i > t_i\}$ and $T = \sum_{i=1}^m t_i$. Using (6) it is easy to find the conditional distribution of S_1, \dots, S_m given C :

$$(7) \quad \mathcal{L}(S_1 - t_1, S_2 - t_2, \dots, S_m - t_m | C) = \mathcal{L}((1 - T)(S_1, S_2, \dots, S_m)).$$

From (5), (6) and (7) we obtain

$$\begin{aligned}
 (8) \quad P\left(\bigcap_{i=1}^m \{Z_i > t_i\}\right) &= P(C) E \left\{ \left[\prod_{i=1}^m F(S_i - t_i) \right] \left[\sum_{j=1}^m \phi(S_j - t_j) \right]^{n-m} \mid C \right\} \\
 &= (1 - T)_+^{m-1} E \left\{ \left[\prod_{i=1}^m F((1 - T)S_i) \right] \left[\sum_{j=1}^m \phi((1 - T)S_j) \right]^{n-m} \right\}.
 \end{aligned}$$

When $F(x) = x^\beta$ so that $\phi(x) = x^{\beta+1}/\beta + 1$, the factors involving $(1 - T)$ can be taken outside the expectation so that (8) becomes

$$\begin{aligned}
 (9) \quad P\left(\bigcap_{i=1}^m \{Z_i > t_i\}\right) &= (1 - T)_+^{n(\beta+1)-1} E \left\{ \left[\prod_{i=1}^m S_i^\beta \right] \left[\sum_{j=1}^m S_j^{\beta+1}/\beta + 1 \right]^{n-m} \right\} \\
 &= (1 - T)_+^{n(\beta+1)-1} P\left(\bigcap_{i=1}^m \{Z_i > 0\}\right)
 \end{aligned}$$

Define $B_m = \bigcap_{i=1}^m \{Z_i > 0\}$. Let $f_m(t_1, t_2, \dots, t_m)$ denote the joint density of the conditional distribution of Z_1, Z_2, \dots, Z_m given B_m . By partial differentiation of (9) we find that

$$(10) \quad f_m(t_1, t_2, \dots, t_m) = \left(1 - \sum_{i=1}^m t_i\right)_+^{n(\beta+1)-m-1}$$

which is the density of a Dirichlet distribution. For $1 \leq k \leq n$ define $Y_k = \sum_{i=1}^k Z_i$ so that $V = Y_n$. Using (10) and a standard property of Dirichlet distributions we see that for $k \leq m$

$$\mathcal{L}(Y_k \mid B_m) = \text{Beta}(k, n(\beta + 1) - k)$$

which has a density proportional to $x^{k-1}(1 - x)^{n(\beta+1)-k-1}$. Note that this conditional distribution does not depend on m . For convenience, define $F_k(t) = P(Y_k \leq t \mid B_m)$ for $k \leq m$.

To complete the proof we modify an argument due to Holst (1983). Let I_j be the indicator

of the event $\{Z_j > 0\}$. Using the exchangeability of Z_1, Z_2, \dots, Z_n we have

$$\begin{aligned}
 P(V \leq t \text{ and } G = k) &= \binom{n}{k} E I_{\{Y_k \leq t\}} \prod_{i=1}^k I_i \prod_{i=k+1}^n (1 - I_i) \\
 &= \binom{n}{k} \sum_{i=0}^{n-k} (-1)^i \binom{n-k}{i} E I_{\{Y_k \leq t\}} \prod_{j=1}^{k+i} I_j \\
 &= \binom{n}{k} \sum_{i=0}^{n-k} (-1)^i \binom{n-k}{i} P(Y_k \leq t \mid B_{k+i}) P(B_{k+i}) \\
 &= F_k(t) \left(\binom{n}{k} \sum_{i=0}^{n-k} (-1)^i \binom{n-k}{i} E \prod_{j=1}^{k+i} I_j \right) \\
 &= F_k(t) P(G = k).
 \end{aligned}$$

Therefore $P(V \leq t \mid G = k) = F_k(t)$ and the conditional distribution of V has the desired Beta distribution.

Acknowledgment

The results in this paper are from the author's Ph.D. dissertation which was completed at Stanford University under the direction of Professor Herbert Solomon.

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REPORT DOCUMENTATION PAGE		READ INSTRUCTIONS BEFORE COMPLETING FORM
1. REPORT NUMBER 392	2. GOVT ACCESSION NO.	3. RECIPIENT'S CATALOG NUMBER
4. TITLE (and Subtitle) Some Results Concerning Random Arcs On The Circle		5. TYPE OF REPORT & PERIOD COVERED TECHNICAL REPORT
		6. PERFORMING ORG. REPORT NUMBER
7. AUTHOR(s) Fred W. Huffer		8. CONTRACT OR GRANT NUMBER(s) N00014-86-K-0156
9. PERFORMING ORGANIZATION NAME AND ADDRESS Department of Statistics Stanford University Stanford, CA 94305		10. PROGRAM ELEMENT, PROJECT, TASK AREA & WORK UNIT NUMBERS NR-042-267
11. CONTROLLING OFFICE NAME AND ADDRESS Office of Naval Research Statistics & Probability Program Code 1111		12. REPORT DATE June 11, 1987
		13. NUMBER OF PAGES 9
14. MONITORING AGENCY NAME & ADDRESS (if different from Controlling Office)		15. SECURITY CLASS. (of this report) UNCLASSIFIED
		15a. DECLASSIFICATION/DOWNGRADING SCHEDULE
16. DISTRIBUTION STATEMENT (of this Report) APPROVED FOR PUBLIC RELEASE: DISTRIBUTION UNLIMITED		
17. DISTRIBUTION STATEMENT (of the abstract entered in Block 20, if different from Report)		
18. SUPPLEMENTARY NOTES		
19. KEY WORDS (Continue on reverse side if necessary and identify by block number) Random arcs, Geometrical probability, Coverage distributions.		
20. ABSTRACT (Continue on reverse side if necessary and identify by block number) Random arcs having random sizes are placed on a circle. Let V be the length of the uncovered portion of the circle and G be the number of uncovered gaps on the circle. Results are presented concerning the joint moments of V and G and the conditional distribution of V given G .		

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